

Appendix C - Catalyst Hedged Futures Strategy Fund**Portfolio Total Assets and Liabilities**

As of September 30, 2014	Market Value (USD)
Assets	
Put Options Purchased	3,710,000
Call Options Purchased	9,308,750
Short Term Investments	268,997,262
Total Assets	282,016,012
Liabilities	
Put Options Written	2,575,000
Call Options Written	8,313,125
Total Liabilities	10,888,125

Englander Decl. **Ex. J** (Form N-Q, filed Dec. 1, 2014 for the period ended Sept. 30, 2014).

As shown in the “Portfolio of Investments” schedules cited herein, “Short Term Investments” refer to the Catalyst Hedged Futures Strategy Fund’s investment in various money market funds.

As of December 31, 2014	Market Value (USD)
Assets	
Put Options Purchased	3,600,600
Call Options Purchased	5,443,750
Short Term Investments	376,132,116
Total Assets	385,176,162
Liabilities	
Put Options Written	3,282,500
Call Options Written	26,720,250
Total Liabilities	30,002,750

Englander Decl. **Ex. K** (Form N-CSRS, filed Mar. 11, 2015 for the period ended Dec. 31, 2014).

As of March 31, 2015	Market Value (USD)
Assets	
Put Options Purchased	1,450,000
Call Options Purchased	13,592,500
Short Term Investments	617,695,332
Total Assets	632,737,832
Liabilities	
Put Options Written	437,500
Call Options Written	14,338,376
Total Liabilities	14,775,876

Englander Decl. **Ex. L** (Form N-Q, filed May 28, 2015 for the period ended Mar. 31, 2015).

As of June 30, 2015	Market Value (USD)
Assets	
Put Options Purchased	6,975,000
Call Options Purchased	15,416,438
Short Term Investments	667,020,295
Total Assets	689,411,733
Liabilities	
Put Options Written	4,825,000
Call Options Written	16,245,000
Total Liabilities	21,070,000

Englander Decl. **Ex. M** (Form N-CSR, filed Sept. 9, 2015 for the period ended June 30, 2015).

As of September 30, 2015	Market Value (USD)
Assets	
Put Options Purchased	41,162,500
Call Options Purchased	1,596,250
Short Term Investments	1,653,555,379
Total Assets	1,696,314,129
Liabilities	
Put Options Written	27,200,000
Call Options Written	1,613,125
Total Liabilities	28,813,125

Englander Decl. **Ex. N** (Form N-Q, filed Nov. 27, 2015 for the period ended Sept. 30, 2015).

As of December 31, 2015	Market Value (USD)
Assets	
Put Options Purchased	16,677,500
Call Options Purchased	11,580,062
U.S. Government Securities	99,468,800
Short Term Investments	1,833,626,718
Total Assets	1,961,353,080
Liabilities	
Put Options Written	7,187,500
Call Options Written	8,172,562
Total Liabilities	15,360,062

Englander Decl. **Ex. O** (Form N-CSRS, filed Mar. 10, 2016 for the period ended Dec. 31, 2015).

As of March 31, 2016	Market Value (USD)
Assets	
Put Options Purchased	32,542,825
Call Options Purchased	185,868,125
U.S. Government Securities	1,161,171,850
Short Term Investments	1,093,378,952
Total Assets	2,472,961,752
Liabilities	
Put Options Written	22,640,000
Call Options Written	221,826,250
Total Liabilities	244,466,250

Englander Decl. **Ex. P** (Form N-Q, filed May 31, 2016 for the period ended Mar. 31, 2016).

As of June 30, 2016	Market Value (USD)
Assets	
Put Options Purchased	9,958,425
Call Options Purchased	263,106,562
U.S. Government Securities	1,719,875,050
Short Term Investments	614,989,900
Total Assets	2,607,929,937
Liabilities	
Put Options Written	4,348,875
Call Options Written	228,056,250
Total Liabilities	232,405,125

Englander Decl. **Ex. Q** (Form N-CSR, filed Sept. 8, 2016 for the period ended June 30, 2016).

As of September 30, 2016	Market Value (USD)
Assets	
Call Options Purchased	126,067,500
U.S. Government Securities	1,260,933,525
Short Term Investments	1,512,438,379
Total Assets	2,899,439,404
Liabilities	
Call Options Written	92,134,375
Total Liabilities	92,134,375

Englander Decl. **Ex. R** (Form N-Q, filed Nov. 29, 2016 for the period ended Sept. 30, 2016).

As of December 31, 2016	Market Value (USD)
Assets	
Exchange Traded Funds	359,511,250
Call Options Purchased	449,775,000
Private Investment Funds	70,483,200
U.S. Government Securities	1,797,959,925
Short Term Investments	1,371,887,180
Total Assets	4,049,616,555
Liabilities	
Call Options Written	550,112,500
Total Liabilities	550,112,500

Englander Decl. **Ex. S** (Form N-CSRS, filed Mar. 10, 2017 for the period ended Dec. 31, 2016).

As of March 31, 2017	Market Value (USD)
Assets	
Exchange Traded Funds	360,733,000
Put Options Purchased	6,300,000
Call Options Purchased	79,894,375
Private Investment Funds	127,347,997
U.S. Government Securities	1,597,985,300
Short Term Investments	744,974,432
Total Assets	2,917,235,104
Liabilities	
Put Options Written	2,362,500
Call Options Written	458,880,625
Long Futures Contracts	21,122,363
Total Liabilities	482,365,488

Englander Decl. **Ex. T** (Form N-Q, filed May 30, 2017 for the period ended Mar. 31, 2017).